

15-Aug-02

Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
6.720	18-Sep-02	1000	100.360	103.0991	0.00%	0.0924	0.0911
8.157	18-Nov-02	2000	101.360	103.3328	0.00%	0.2582	0.2546
8.500	01-Mar-03	1100	103.050	106.9073	0.00%	0.5263	0.5190
6.750	15-Mar-03	700	102.250	105.0564	0.00%	0.5682	0.5603
4.427	31-Mar-03	8500	100.970	102.6271	0.00%	0.6149	0.6063
8.275	30-Jun-03	1500	104.620	105.6544	0.00%	0.8556	0.8435
8.500	01-Jul-03	1200	104.830	105.8694	0.00%	0.8579	0.8457
9.030	15-Jul-03	2500	105.520	106.2807	0.00%	0.8948	0.8821
8.600	30-Sep-03	1100	106.240	109.4591	1.22%	1.0673	1.0519
6.586	30-Sep-03	2000	104.000	106.4653	2.17%	1.0797	1.0640
6.750	15-Mar-04	5500	105.780	108.5864	6.08%	1.4921	1.4702
5.337	15-Jun-04	8500	104.000	104.8895	9.07%	1.7585	1.7319
8.500	15-Jun-04	1200	109.700	111.1167	1.36%	1.7209	1.6953
8.350	30-Jul-04	700	110.020	110.3830	0.79%	1.8457	1.8181
8.500	15-Sep-04	1300	110.920	114.4540	1.51%	1.9018	1.8732
8.600	31-Oct-04	1000	111.740	114.2405	1.16%	2.0250	1.9945
5.000	15-Apr-05	8500	104.820	106.4867	9.21%	2.4950	2.4569
7.424	30-Sep-05	2450	112.640	115.4189	2.88%	2.7979	2.7545
8.500	02-Oct-05	1500	115.840	118.9752	1.82%	2.7671	2.7242
8.600	15-Dec-05	1800	116.870	118.3033	2.17%	2.9655	2.9186
8.500	15-Dec-05	1550	116.750	118.1667	1.86%	2.9692	2.9229
6.850	15-Mar-06	500	112.320	115.1680	0.59%	3.1818	3.1319
8.600	15-Apr-06	1300	118.560	121.4267	1.61%	3.1887	3.1386
6.697	16-Aug-06	7000	112.950	116.2800	8.28%	3.5032	3.4476
8.600	01-Sep-06	1200	120.230	124.1327	1.52%	3.4461	3.3914
6.810	29-Nov-06	2000	114.170	115.6134	2.35%	3.7819	3.7216
8.500	01-Dec-06	850	120.900	122.6418	1.06%	3.6997	3.6406
8.600	15-Mar-07	1300	122.530	126.1055	1.67%	3.8510	3.7891
6.900	15-Mar-07	3500	115.350	118.2188	4.21%	3.9567	3.8931
8.600	15-Jul-07	1200	123.900	124.6245	1.52%	4.1821	4.1143
7.284	15-Oct-07	1000	118.590	121.0180	1.23%	4.3828	4.3109
8.600	01-Dec-07	850	125.200	126.9623	1.10%	4.4171	4.3441
7.600	15-Mar-08	650	121.070	124.2298	0.82%	4.6321	4.5541
6.450	01-Jul-08	1000	115.640	116.4287	1.18%	5.0250	4.9390
6.450	30-Nov-08	2600	116.120	117.4593	3.11%	5.2977	5.2049
7.005	15-Dec-08	2000	119.290	120.4575	2.45%	5.2817	5.1890
7.000	15-Mar-09	500	119.640	122.5503	0.62%	5.3765	5.2809
6.844	01-Oct-09	6500	119.380	121.9231	8.06%	5.7719	5.6664
3.833	28-Sep-11	5000	98.580	100.0382	5.09%	7.6578	7.5070
8.500	30-Nov-12	1000	136.200	137.9650	1.40%	7.4721	7.3205
8.000	30-Oct-13	3000	132.980	135.3188	4.13%	7.9905	7.8236
7.300	01-Oct-14	2000	127.140	129.8526	2.64%	8.5512	8.3676
8.000	30-Oct-18	3000	131.420	133.7588	4.08%	10.0825	9.8307